

Table 19: Bank Rate and Weighted Average Yields on Government of Mauritius Treasury Bills: January 2011

(Per cent per annum)

	Auction held on			
	7-Jan-11	14-Jan-11	21-Jan-11	28-Jan-11
1. Weighted Yield on:				
91-day	2.00	2.00	1.98	1.92
182-day	2.89	2.80	2.59	2.32
364-day	3.49	3.45	3.37	3.30
2. Overall Weighted Average Yield/Bank Rate ¹	3.07	3.06	3.03	3.01

¹ Bank Rate is determined on the basis of overall weighted average yield on Bills accepted.
Source: Financial Markets Operations Division.

Table 20a: Auctions of Government of Mauritius Treasury Notes: December 2010 and January 2011

Amount of Treasury Notes put on Tender	15 December 2010 ¹ - Rs1,500 mn			19 January 2011 ² - Rs1,200 mn		
	2Y-GMTN	3Y-GMTN	4Y-GMTN	2Y-GMTN	3Y-GMTN	4Y-GMTN
1. Value of Bids Received (Rs mn)	2,000.0	571.0	450.0	3,518.0	967.7	808.5
2. Value of Bids Accepted (Rs mn)	993.1	283.5	223.4	358.0	410.0	432.0
3. Interest Rate (% p.a.)	4.50	4.75	5.00	4.50	4.75	5.00
4. Highest Yield Accepted (% p.a.)	5.25	5.51	6.30	4.99	5.35	6.00
5. Weighted Yield on Bids Accepted (% p.a.)	5.20	5.48	6.27	4.95	5.32	5.91
6. Weighted Price of Bids Accepted (%)	98.686	98.006	95.568	99.153	98.439	96.800

¹ Issue of 17 December 2010

2Y-GMTN : 4.50% 2-Year Government of Mauritius Treasury Notes due 17 December 2012
3Y-GMTN : 4.75% 3-Year Government of Mauritius Treasury Notes due 17 December 2013
4Y-GMTN : 5.00% 4-Year Government of Mauritius Treasury Notes due 17 December 2014

Source: Financial Markets Operations Division.

² Issue of 21 January 2011

2Y-GMTN : 4.50% 2-Year Government of Mauritius Treasury Notes due 21 January 2013
3Y-GMTN : 4.75% 3-Year Government of Mauritius Treasury Notes due 21 January 2014
4Y-GMTN : 5.00% 4-Year Government of Mauritius Treasury Notes due 21 January 2015

Table 20b: Auctions of Five-Year Government of Mauritius Bonds: August 2009 - November 2010

	Auction held on			
	05 Aug-09 ¹	11 Nov-09 ²	02 Jun-10 ³	24 Nov-10 ⁴
1. Amount of Bonds put on Tender (Rs mn)	1,500.0	2,100.0	3,000.0	2,000.0
2. Value of Bids Received (Rs mn)	2,546.4	2,565.9	5,482.2	2,836.8
3. Value of Bids Accepted (Rs mn)	1,500.0	1,742.8	3,000.0	257.0
4. Interest Rate (% p.a.)	8.40	8.08	6.69	6.69
5. Highest Yield Accepted (% p.a.)	8.80	9.00	7.23	6.84
6. Weighted Average Yield on Bids Accepted (% p.a.)	8.61	8.73	7.05	6.81
7. Weighted Price of Bids Accepted (%)	99.161	97.411	98.505	99.555

¹ Issue of 07 August 2009

² Issue of 13 November 2009

³ Issue of 04 June 2010

⁴ Issue of 26 November 2010 (Re-Opening)

Source: Financial Markets Operations Division.